Ref #	Hits	Search Query	DBs	Default Operator	Plurals	Time Stamp
L1	372	706/14	US-PGPUB; USPAT; EPO; JPO; DERWENT; IBM_TDB	OR	OFF	2004/12/20 13:46
L2	360	1 and @ad<"20030717"	US-PGPUB; USPAT; EPO; JPO; DERWENT; IBM_TDB	OR	OFF	2004/12/20 13:59
L3	489	706/12 and @ad<"20030717"	US-PGPUB; USPAT; EPO; JPO; DERWENT; IBM_TDB	OR	OFF	2004/12/20 13:56
L4	193	706/61	US-PGPUB; USPAT; EPO; JPO; DERWENT; IBM_TDB	OR	OFF	2004/12/20 13:56
L5	189	706/61 and @ad<"20030717"	US-PGPUB; USPAT; EPO; JPO; DERWENT; IBM_TDB	OR	OFF	2004/12/20 13:58
L6	2	local and computer and mean and reverting and diverting and model and data and processing	US-PGPUB; USPAT; EPO; JPO; DERWENT; IBM_TDB	OR	ON	2004/12/20 14:01
L7	1	6 and @ad<"20030717"	US-PGPUB; USPAT; EPO; JPO; DERWENT; IBM_TDB	OR	OFF	2004/12/20 14:01
L8	3	local and computer and mean and reverting and diverting and model and data	US-PGPUB; USPAT; EPO; JPO; DERWENT; IBM_TDB	OR	ON	2004/12/20 14:01
L9	3	local and computer and mean and reverting and diverting	US-PGPUB; USPAT; EPO; JPO; DERWENT; IBM_TDB	OR	ON	2004/12/20 14:01
L10	326	local and computer and mean and reverting	US-PGPUB; USPAT; EPO; JPO; DERWENT; IBM_TDB	OR	ON	2004/12/20 14:01

L11	289	10 and @ad<"20030717"	US-PGPUB; USPAT; EPO; JPO; DERWENT; IBM_TDB	OR	OFF	2004/12/20 14:01
S3	4	"6282507"	US-PGPUB; USPAT; EPO; JPO; DERWENT; IBM_TDB	OR	OFF	2004/11/23 13:24
S4	14	"6446076"	US-PGPUB; USPAT; EPO; JPO; DERWENT; IBM_TDB	OR	OFF	2004/12/08 10:32
S5	8	"6446061"	US-PGPUB; USPAT; EPO; JPO; DERWENT; IBM_TDB	OR	OFF	2004/12/08 10:35

Ref #	Hits	Search Query	DBs	Default Operator	Plurals	Time Stamp
L1	5455	mean and (revert or reverting or reverted)	US-PGPUB; USPAT; EPO; JPO; DERWENT; IBM_TDB	OR	OFF	2004/12/20 09:06
L2	4562	1 and @ad<"20020717"	US-PGPUB; USPAT; EPO; JPO; DERWENT; IBM_TDB	OR	OFF	2004/12/20 09:08
L3	40	2 and model and forecast	US-PGPUB; USPAT; EPO; JPO; DERWENT; IBM_TDB	OR	ON	2004/12/20 09:08
L4	40	3 and (mean reversion)	US-PGPUB; USPAT; EPO; JPO; DERWENT; IBM_TDB	OR	ON	2004/12/20 09:09
L5	0	3 and ("mean reversion")	US-PGPUB; USPAT; EPO; JPO; DERWENT; IBM_TDB	OR	ON	2004/12/20 09:09

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1 Risk analysis: Asset price modeling: modeling growth stocks (part II)
Samuel Kou, Steven Kou
December 2002 **Proceedings of the 34th conference on Winter simulation: exploring new frontiers**
Full text available: pdf(160.49 KB) Additional Information: full citation, abstract, references

Continuing the previous work on growth stocks, we propose a diffusion model for growth stocks. Since growth stocks tend to have low or even negative earnings and high volatility, it is a great challenge to derive a meaningful mathematical model within the traditional valuation framework. The diffusion model not only has economic interpretations for its parameters, but also leads to some interesting economic insight --- the model postulates mean reversion (with a high mean reverting level) for ...

2 Analysis methodology I: Quasi-Monte Carlo methods in cash flow testing simulations
Michael G. Hilgers
December 2000 **Proceedings of the 32nd conference on Winter simulation**
Full text available: pdf(591.55 KB) Additional Information: full citation, abstract, references

What actuaries call *cash flow testing* is a large-scale simulation pitting a company's current policy obligation against future earnings based on interest rates. While life contingency issues associated with contract payoff are a mainstay of the actuarial sciences, modeling the random fluctuations of US Treasury rates is less studied. Furthermore, applying standard simulation techniques, such as the Monte Carlo method, to actual multi-billion dollar companies produce a simulation that can ...

3 Variance reduction of Monte Carlo and randomized quasi-Monte Carlo estimators for stochastic volatility models in finance
Hatem Ben Ameur, Pierre L'Ecuyer, Christiane Lemieux
December 1999 **Proceedings of the 31st conference on Winter simulation: Simulation---a bridge to the future - Volume 1**
Full text available: pdf(85.33 KB) Additional Information: full citation, references, citings, index terms

4 APL2 implementation of an interest rate volatility model
W. G. Foote, J. Kraemer
July 1989 **ACM SIGAPL APL Qu te Quad , Conference proceedings on APL as a tool f thought**, Volume 19 Issue 4

Full text available: pdf(641.99 KB) Additional Information: full citation, references, index terms

5 Streaming QSplat: a viewer for networked visualization of large, dense models
Szymon Rusinkiewicz, Marc Levoy
March 2001 **Proceedings of the 2001 symposium on Interactive 3D graphics**
Full text available: pdf(416.03 KB) Additional Information: full citation, references, citings, index terms

Keywords: level of detail algorithms, progressive transmission, rendering systems, streaming

6 Risk analysis: State of the art tutorial I: simulation modeling for finance and insurance: applications of simulation models in finance and insurance
Thomas N. Herzog, Graham Lord
December 2003 **Proceedings of the 35th conference on Winter simulation: driving innovation**
Full text available: pdf(442.64 KB) Additional Information: full citation, abstract, references

We describe a number of applications of simulation methods to practical problems in finance and insurance. The first entails the simulation of a two-stage model of a property-casualty insurance operation. The second application simulates the operation of an insurance regime for home equity conversion mortgages (also known as reverse mortgages). The third is an application of simulation in the context of Value at Risk, a widely-used measure for assessing the performance of portf ...

7 Building programs in the network of tasks model
David Skillicorn, Susanna Pelagatti
March 2000 **Proceedings of the 2000 ACM symposium on Applied computing**
Full text available: pdf(636.91 KB) Additional Information: full citation, references, citings, index terms

8 Models for parallel processing within programs: application to CPU: I/O and I/O: I/O overlap
D. Towsley, K. M. Chandy, J. C. Browne
October 1978 **Communications of the ACM**, Volume 21 Issue 10
Full text available: pdf(1.01 MB) Additional Information: full citation, abstract, references, citings, index terms

Approximate queueing models for internal parallel processing by individual programs in a multiprogrammed system are developed in this paper. The solution technique is developed by network decomposition. The models are formulated in terms of CPU:I/O and I/O:I/O overlap and applied to the analysis of these problems. The percentage performance improvement from CPU:I/O overlap is found to be greatest for systems which are in approximate CPU:I/O utilization balance and for low degrees of multipr ...

Keywords: multiprocessing of computation and I/O, multiprogramming, parallel processing, queueing network models

9 Risk analysis: Financial derivatives and real options: hedging beyond duration and convexity

Jian Chen, Michael C. Fu
December 2002 **Proceedings of the 34th c nference on Winter simulation: exploring new frontiers**
Full text available: pdf(206.30 KB) Additional Information: full citation, abstract, references

Hedging of fixed income securities remains one of the most challenging problems faced by financial institutions. The predominantly used measures of duration and convexity do not completely capture the interest rate risks borne by the holder of these securities. Using historical data for the entire yield curve, we perform a principal components analysis and find that the first four factors capture over 99.99% of the yield curve variation. Incorporating these factors into the pricing of arbitra ...

10 A generalized model management system for mathematical programming
Daniel R. Dolk
June 1986 **ACM Transactions on Mathematical Software (TOMS)**, Volume 12 Issue 2
Full text available: pdf(2.54 MB) Additional Information: full citation, abstract, references, citings, index terms, review

This paper examines mathematical programming software in the context of model management and decision support. The concept of a model management system (MMS) is introduced and compared to traditional modeling systems. An MMS is seen as a much more generalized software system that requires the confluence of existing operations research, database management, and artificial intelligence techniques. By incorporating powerful, abstraction-based representation structures, an MMS can support multi ...

11 Database concurrency control: Queueing network models for concurrent transaction processing in a database system
Keki B. Irani, Hing-Lung Lin
May 1979 **Proceedings of the 1979 ACM SIGMOD international conference on Management of data**
Full text available: pdf(938.32 KB) Additional Information: full citation, abstract, references, citings

This paper presents two queueing network models which correspond to different implementations of the lock management algorithm for concurrent transaction processing in a database system. These models are developed to investigate the effects of varying the granularity of locks and the degree of multiprogramming on the performance of a database system. A numerical example is presented for a set of apparently realistic parameters and its results are discussed. In addition to other conclusions, thes ...

12 The lazy repairman and other models: Performance collapse due to overhead in simple, single-server queuing systems
John E. Shore
May 1980 **ACM SIGMETRICS Performance Evaluation Review , Proceedings of the 1980 international symposium on Computer performance modelling, measurement and evaluation**, Volume 9 Issue 2
Full text available: pdf(534.76 KB) Additional Information: full citation, abstract, references, citings, index terms

We consider two simple models of overhead in batch computer systems and demand access communications systems. The first, termed "modified M/M/1/K, " is an exponential, single-server queuing system with finite storage capacity, constant arrival rate, and queue-length-dependent service time. We consider cases in which the expected service time consists of a constant plus a term that grows linearly or logarithmically with the queue length. We show that the performance of this syste ...

13 Re-coupling tailored user interfaces
Gareth Smith, Jon O'Brien

November 1998 **Proceedings of the 1998 ACM c nference on C mputer supported cooperative work**

Full text available: pdf(1.15 MB) Additional Information: full citation, references, citings, index terms

Keywords: awareness, collaborative virtual environments, shared user interfaces

14 Weibull Based Analytical Waveform Model

Chirayu S. Amin, Florentin Dartu, Yehea I. Ismail

November 2003 **Proceedings of the 2003 IEEE/ACM international conference on Computer-aided design**

Full text available: pdf(255.51 KB) Additional Information: full citation, abstract, index terms

Current CMOS technologies are characterized by interconnectlines with increased relative resistance w.r.t. driver outputresistance. Designs generate signal waveshapes that are verydifficult to model using a single parameter model such as thetransition time. In this paper, we present a simple and robustparameter analytical expression for waveform modeling based onthe Weibull cumulative distribution function. The Weibull modelaccurately captures the variety of waveshapes without introducingsignifi ...

15 Experiments with a component theory of probabilistic information retrieval based on single terms as document components

K. L. Kwok

October 1990 **ACM Transactions on Information Systems (TOIS)**, Volume 8 Issue 4

Full text available: pdf(1.84 MB) Additional Information: full citation, abstract, references, citings, index terms, review

A component theory of information retrieval using single content terms as component for queries and documents was reviewed and experimented with. The theory has the advantages of being able to (1) bootstrap itself, that is, define initial term weights naturally based on the fact that items are self relevent; (2) make use of within-item term frequencies; (3) account for query-focused and document-focused indexing and retrieval strategies cooperatively; and (4) allow for component-specific fe ...

Keywords: document-focused and query-focused relevance feedback, indexing and retrieval, inverse collection term frequency weighting, inverse document frequency weighting, probabilistic indexing, probabilistic retrieval, ranking and weighting of composite objects

16 A database model for object dynamics

M. P. Papazoglou, B. J. Krämer

May 1997 **The VLDB Journal — The International Journal on Very Large Data Bases**, Volume 6 Issue 2

Full text available: pdf(313.64 KB) Additional Information: full citation, abstract, index terms

To effectively model complex applications in which constantly changing situations can be represented, a database system must be able to support the runtime specification of structural and behavioral nuances for objects on an individual or group basis. This paper introduces the role mechanism as an extension of object-oriented databases to support unanticipated behavioral oscillations for objects that may attain many types and share a single object identity. A role refers to the ability to repres ...

Keyw rds: Dynamic class hierarchy, Dynamic object re-classification, Object migration, Object role model, Object-oriented database systems

17 Five paradigm shifts in programming language design and their realization in Viron, a dataflow programming environment
Vaughan Pratt
January 1983 **Proceedings of the 10th ACM SIGACT-SIGPLAN symposium on Principles of programming languages**
Full text available: pdf(1.14 MB) Additional Information: full citation, abstract, references, citings

We describe five paradigm shifts in programming language design, some old and some relatively new, namely Effect to Entity, Serial to Parallel, Partition Types to Predicate Types, Computable to Definable, and Syntactic Consistency to Semantic Consistency. We argue for the adoption of each. We exhibit a programming language, Viron, that capitalizes on these shifts.

18 Funding the computing revolution's third wave
John Backus
November 2001 **Communications of the ACM**, Volume 44 Issue 11
Full text available: pdf(106.91 KB) html(31.32 KB) Additional Information: full citation, citings, index terms

19 Session 6: An operational model for database system reliability
Vassos Hadzilacos
March 1983 **Proceedings of the 2nd ACM SIGACT-SIGMOD symposium on Principles of database systems**
Full text available: pdf(1.28 MB) Additional Information: full citation, references, citings

20 Coven: brewing better collaboration through software configuration management
Mark C. Chu-Carroll, Sara Sprenkle
November 2000 **ACM SIGSOFT Software Engineering Notes , Proceedings of the 8th ACM SIGSOFT international symposium on Foundations of software engineering: twenty-first century applications**, Volume 25 Issue 6
Full text available: pdf(1.14 MB) Additional Information: full citation, abstract, references, citings, index terms

Our work focuses on building tools to support collaborative software development. We are building a new programming environment with integrated software configuration management which provides a variety of features to help programming teams coordinate their work.

In this paper, we detail a hierachy-based software configuration management system called *Coven*, which acts as a collaborative medium for allowing teams of programmers to cooperate. By providing a family of inter-relat ...

Keywords: collaborative programming

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